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Robust weighted fusion Kalman estimators for multi-model multisensor systems with uncertain-variance multiplicative and linearly correlated additive white noises

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Highlights

- Multi-model multisensor systems with uncertain noise variances
- A universal fictitious noise-based Lyapunov equation approach was presented
- The four robust weighted fusion Kalman estimators were presented
- A minimax robust fusion Kalman filtering theory was presented

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